Bank name: Sabadell

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	ES	1.a.(1)
(2) Bank name	1002	Sabadell	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2023-04-28	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2023-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.grupbancsabadell.com/corp/es/accionistas-e-inv	1.b.(5)
(6) LEI code	2015	SI5RG2M0WQQLZCXKRM20	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	517,194	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	886,414	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	410,631	2.b.(1)
(2) Counterparty exposure of SFTs	1014	348,319	2.b.(2)
c. Other assets	1015	242,052,776	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,692,606	2.d.(1)
(2) Items subject to a 20% CCF	1022	15,699,325	2.d.(2)
(3) Items subject to a 50% CCF	1023	10,700,296	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,202,131	2.d.(4)
e. Regulatory adjustments	1031	2,906,621	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	256,776,739.28	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	256,776,739	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	3,260,875	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	207,613	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	409,651	3.c.(1)
(2) Senior unsecured debt securities	2104	403,457	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	115,286	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	216,022	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	1,345,014	3.e.(1)
(2) Potential future exposure	2110	193,157	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	6,151,075	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	2,118,274	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	4,976,919	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	106,348	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	86,928	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	225,620	4.d.(1)
(2) Potential future exposure	2115	113,320	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	7,627,410	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	8,986,870	5.a.
b. Senior unsecured debt securities	2117	8,049,438	5.b.
c. Subordinated debt securities	2118	1,826,852	5.c.
d. Commercial paper	2119	859,830	5.d.
e. Certificates of deposit	2120	1,412	5.e.
f. Common equity	2121	4,956,230	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	1,651,164	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.	1226	26,331,795	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	61,152	6.a.
b. Canadian dollars (CAD)	1063	37,534	6.c.
c. Swiss francs (CHF)	1064	86,469	6.d.
d. Chinese yuan (CNY)	1065	91,763	6.e.
e. Euros (EUR)	1066	211,556,699	6.f.
f. British pounds (GBP)	1067	1,282,626	6.g.
g. Hong Kong dollars (HKD)	1068	16,356	6.h.
h. Indian rupee (INR)	1069	0	6.i.
i. Japanese yen (JPY)	1070	67,637	6.j.
j. New Zealand dollars (NZD)	1109	2,637	6.k.
k. Swedish krona (SEK)	1071	49,795	6.l.
l. United States dollars (USD)	1072	17,873,952	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	231,126,620	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	43,286,158	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	1,836,383	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,836,383	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,309,914	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	6,493,539	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	7,803,454	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	44,598,035	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	66,709	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	44,664,744	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	114,649,971	10.a.
b. OTC derivatives settled bilaterally	1905	69,300,730	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	183,950,701	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	494,553	10.a.
b. Available-for-sale securities (AFS)	1082	5,802,264	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	5,588,328	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	53,601	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	654,888	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	157,284	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	83,697,968	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	6,185,279	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	89,883,247	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	70,828,348	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	4,001,835	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	74,830,183	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	70,868,181	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	3,169,322	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	62,019,661	21.g.

Section 22 - Ancillary Indicators